

The Combinatorics of a Three-Line Circulant Determinant

Nicholas A. Loehr,* Gregory S. Warrington* and Herbert S. Wilf

Department of Mathematics, University of Pennsylvania
Philadelphia, PA 19104-6395

[<nloehr@math.upenn.edu>](mailto:nloehr@math.upenn.edu) [<gwar@math.upenn.edu>](mailto:gwar@math.upenn.edu) [<wilf@math.upenn.edu>](mailto:wilf@math.upenn.edu)

Abstract

We study the polynomial $\Phi(x, y) = \prod_{j=0}^{p-1} (1 - x\omega^j - y\omega^{qj})$, where ω is a primitive p th root of unity. This polynomial arises in CR geometry [1]. We show that it is the determinant of the $p \times p$ circulant matrix whose first row is $(1, -x, 0, \dots, 0, -y, 0, \dots, 0)$, the $-y$ being in position $q+1$. Therefore, the coefficients of this polynomial Φ are integers that count certain classes of permutations. We show that all of the permutations that contribute to a fixed monomial $x^r y^s$ in Φ have the same sign, and we determine that sign. We prove that a monomial $x^r y^s$ appears in Φ if and only if p divides $r + sq$. Finally, we show that the size of the largest coefficient of the monomials in Φ grows exponentially with p , by proving that the permanent of the circulant whose first row is $(1, 1, 0, \dots, 0, 1, 0, \dots, 0)$ is the sum of the absolute values of the monomials in the polynomial Φ .

*Supported by NSF Postdoctoral research grants

1 Introduction and statement of results

The stimulus for this work lies in the study [1] by John D'Angelo of invariant holomorphic mappings on hypersurfaces. In that work a construction is given of a certain real-analytic function Φ from which one can define the desired invariant mappings. As a source of examples the author used the familiar lens spaces $\mathcal{L}(p, q)$, and he showed that the invariant function in [1] determines a polynomial in two real variables we call Φ . Specifically,

$$\Phi(x, y) = \Phi_{p,q}(x, y) = \prod_{j=0}^{p-1} (1 - x\omega^j - y\omega^{qj}), \quad (1)$$

where ω is a primitive p th root of unity. For example,

$$\Phi_{8,3}(x, y) = 1 - x^8 - 8x^5y - 12x^2y^2 + 2x^4y^4 - 8xy^5 - y^8.$$

Hence in the case of lens spaces, Φ is a polynomial in x, y that has certain interesting extremal properties. For further investigation it is desirable to know more about these polynomials. In particular,

1. Are its coefficients always integers?
2. If so, what integers are they?
3. Precisely which monomials in x, y appear in $\Phi_{p,q}(x, y)$?
4. Which of the coefficients of the monomials that appear are positive and which are negative?

Question 1 was already answered in the affirmative in [1]. In Section 2 we will give a particularly simple proof (and a combinatorial interpretation to the coefficients), by exhibiting $\Phi_{p,q}$ as the determinant of a certain $p \times p$ matrix that has integer entries.

Question 2 is harder. As a partial answer, in Section 3 as a corollary of Lemma 12, we will prove the following:

Theorem 1. *In the expansion of the polynomial*

$$\Phi_{p,q}(x, y) = \sum_{r,s} a_{p,q}(r, s)x^ry^s$$

the coefficient $a_{p,q}(r, s)$ is equal, aside from its sign, to the number of permutations σ of p letters such that the differences

$$\{(\sigma(j) - j) \bmod p\}_{j=1}^p$$

take the values 0, 1, and q with respective multiplicities $p - r - s$, r , and s . Furthermore, these permutations all have the same signs, and in fact, all have the same cycle type.

Regarding Question 3, we obtain the following from Lemma 7 of Section 2 and Theorem 16 of Section 4:

Theorem 2. *The monomials $x^r y^s$ that appear in $\Phi_{p,q}(x, y)$ (i.e., that have nonzero coefficients) are precisely those for which p divides $r + sq$.*

That p must divide $r + sq$ for $x^r y^s$ to appear with nonzero coefficient is by far the easier implication to prove. This necessity follows from the underlying geometry (see [1]) or, as we will show, from a simple counting argument.

Finally, Question 4 about the signs of the terms is settled by the following result which follows from Lemma 12 in Section 3.

Theorem 3. *Let $a_{p,q}(r, s)x^r y^s$ be a monomial that appears in $\Phi_{p,q}(x, y)$. Then the sign of this monomial is positive (resp. negative) if the integer*

$$\gcd\left(r, s, \frac{r+sq}{p}\right)$$

is even (resp. odd).

Finally in Section 5 we show that, for fixed q , the coefficients in $\Phi_{p,q}$ grow exponentially with p .

Remark 4. D'Angelo [2] shows that the polynomial $f(x, y) = 1 - \Phi(x, y)$ is congruent to $(x + y)^p \pmod{p}$ if and only if p is prime.

Remark 5. One can also consider expressions of the form

$$\Theta_{p,q,t} = \prod_{j=0}^{p-1} (1 - x\omega^{tj} - y\omega^{qj}). \quad (2)$$

These can be realized as determinants of $p \times p$ matrices of the form

$$\text{circ}(1, 0, \dots, 0, -x, 0, \dots, 0, -y, 0, \dots, 0) \quad (3)$$

where the $-x$ and $-y$ appear in the $(t+1)^{\text{st}}$ and $(q+1)^{\text{st}}$ positions, respectively. If ω^t is a primitive root of unity (i.e., $\gcd(t, p) = 1$), then $\omega^q = \omega^{tq'}$ for some q' . This implies that $\Theta_{p,q,t}$ equals $\Phi_{p,q'}$. (A similar statement can be made when $\gcd(q, p) = 1$.) This extends somewhat the set of (p, q, t) to which our results apply, but the general case remains open.

The permanents of the $(0, 1)$ -matrices associated to the $\Theta_{p,q,t}$ are investigated in [4] (see, in particular, Lemma 12). We note that, according to Theorem 1 above, all permutations that contribute to a given monomial have the same sign. Since there is no cancellation, we obtain the following:

Corollary 6. *The permanent of a $p \times p$ circulant matrix whose first row has 1's in columns 1, 2, and $q+1$ (and 0's elsewhere) is equal to the sum of the absolute values of the coefficients of the monomials that occur in Φ .*

2 Circulant matrices

A $p \times p$ *circulant matrix* is a matrix of the form

$$C = \begin{bmatrix} a_0 & a_1 & a_2 & \dots & a_{p-1} \\ a_{p-1} & a_0 & a_1 & \dots & a_{p-2} \\ a_{p-2} & a_{p-1} & a_0 & \dots & a_{p-3} \\ \vdots & \vdots & \vdots & \dots & \vdots \\ a_1 & a_2 & a_3 & \dots & a_0 \end{bmatrix}.$$

Since such a matrix is completely specified by, for example, its first row, we will sometimes refer to it as $\text{circ}(a_0, a_1, \dots, a_{p-1})$. A circulant matrix can be written as $C = g(C_0)$ where $C_0 = \text{circ}(0, 1, 0, \dots, 0)$ and $g(t) = a_0 + a_1 t + a_2 t^2 + \dots + a_{p-1} t^{p-1}$. Since the eigenvalues of C_0 are the p th roots of unity, the eigenvalues of the general circulant matrix C are $g(\omega)$, where ω runs through the p th roots of unity. Consequently the determinant of any circulant matrix is the product of these eigenvalues, namely

$$\det C = \prod_{\omega^p=1} g(\omega).$$

The above observations are from well known, classical theory of circulant matrices. See, for example [6].

If we take $g(t) = 1 - xt - yt^q$ we see that the polynomial $\Phi(x, y)$, whose study is the main object of this paper, is the determinant of $g(C_0)$, as stated above. From the form of g we see at once that the polynomial Φ has integer coefficients, thus answering Question 1 by inspection.

If we write $\Phi(x, y) = \sum_{r,s} a(r, s)x^r y^s$, then we can give a combinatorial interpretation to the coefficients $a(r, s)$. Indeed, by expanding the circulant determinant

$$\Phi(x, y) = \det(I - xC_0 - yC_0^q) = \begin{vmatrix} 1 & -x & 0 & \dots & 0 & -y & 0 & 0 \\ 0 & 1 & -x & \dots & 0 & 0 & -y & 0 \\ 0 & 0 & 1 & \dots & 0 & 0 & 0 & -y \\ \vdots & \vdots & \vdots & \dots & \vdots & \vdots & \vdots & \vdots \\ -x & 0 & 0 & \dots & -y & 0 & 0 & 1 \end{vmatrix},$$

we see that the coefficient of $(-1)^{r+s}x^r y^s$ is the sum of the signs of those permutations of p letters that “hit” r of the x ’s in the matrix and s of the y ’s, the remaining values being fixed points. Thus, let $T_{p,q}(r, s)$ denote the set of all permutations σ of $1, 2, \dots, p$ such that

1. σ has exactly $p - r - s$ fixed points, and
2. for exactly r values of j we have $\sigma(j) - j$ congruent to 1 modulo p , and

3. for exactly s values of j we have $\sigma(j) - j$ congruent to q modulo p .

Then $(-1)^{r+s}a(r,s)$ is the excess of the number of even permutations in $T_{p,q}(r,s)$ over the number of odd permutations in $T_{p,q}(r,s)$.

As an example, take $p = 5$ and $q = 3$. Then

$$\Phi(x,y) = 1 - x^5 - 5x^2y - 5xy^3 - y^5.$$

Let's check the coefficient of x^2y . The set $T_{5,3}(2,1)$ consists of the following permutations of 5 letters:

$$\{1, 2, 4, 5, 3\}, \{1, 3, 4, 2, 5\}, \{2, 3, 1, 4, 5\}, \{2, 5, 3, 4, 1\}, \{4, 2, 3, 5, 1\}.$$

These are all even permutations, hence $-a(2,1)$ is 5, as we also see by inspection of Φ . Note that all of the permutations in $T_{5,3}(2,1)$ have the same cycle structure, viz. a 3-cycle and two fixed points.

Our goal is to show the following:

- (Uniqueness) If $T_{p,q}(r,s)$ is nonempty, then every $\sigma \in T_{p,q}(r,s)$ has the same cycle structure.
We will explicitly describe this cycle structure.
- (Existence) $T_{p,q}(r,s)$ is nonempty if and only if p divides $r + sq$.

We first consider two special cases. If $r = s = 0$, then $T_{p,q}(0,0)$ consists of the identity permutation. If $s = 0$ and $r > 0$, it is easy to see from the definitions that $T_{p,q}(r,0)$ is nonempty iff $r = p$, in which case the only element of this set is the cycle $(1, 2, \dots, p)$. In what follows, therefore, we assume $s > 0$.

3 Uniqueness of cycle structure

It is convenient to introduce the following notation for a permutation $\sigma \in T_{p,q}(r,s)$. Write σ uniquely (up to order) as a product of $k \geq 0$ disjoint cycles C_1, \dots, C_k of lengths greater than 1. If $k = 0$, then σ is the identity. This happens only in the trivial case $r = s = 0$, so we assume $k > 0$ from now on.

We will represent each cycle C_i by a pair $(x_i; w_i)$, where $x_i \in \{1, 2, \dots, p\}$ and w_i is a word consisting of r_i 1's and s_i q 's. Here, x_i is an arbitrary point appearing in the cycle C_i , $r_i + s_i$ is the number of points involved in the cycle, and the word w_i gives the differences (mod p) between consecutive elements of the cycle starting at x_i . Formally, if $w_i = w_i(1)w_i(2)\cdots w_i(r_i + s_i)$, then

$$\sigma^t(x_i) \equiv x_i + \sum_{j=1}^t w_i(j) \pmod{p}, \text{ for } 0 \leq t \leq r_i + s_i. \quad (4)$$

(We take our residue system modulo p to be the set $\{1, 2, \dots, p\}$.) For example, when $q = 3$ and $p = 10$, the pair $(4; 3, 1, 1, 3, 1, 1)$ represents the cycle $(4, 7, 8, 9, 2, 3)$. The pair $(8; 1, 3, 1, 1, 3, 1)$ also represents this cycle.

Lemma 7. *If $T_{p,q}(r,s)$ is nonempty, then p divides $r + sq$.*

Proof. Take any $\sigma \in T_{p,q}(r,s)$, and describe σ using the notation above. Each cycle C_i has $r_i + s_i$ elements in it. Letting $t = r_i + s_i$ in (4) gives

$$x_i = \sigma^{r_i+s_i}(x_i) \equiv x_i + \sum_{j=1}^{r_i+s_i} w_i(j) \equiv x_i + r_i \cdot 1 + s_i \cdot q \pmod{p}.$$

Thus, p divides $r_i + qs_i$ for each i . It is easy to see from the definitions that $r = r_1 + \dots + r_k$ and $s = s_1 + \dots + s_k$. Hence, $r + qs = \sum_{i=1}^k (r_i + qs_i)$ is also divisible by p . \square

By the proof of the last lemma, p divides all the quantities $r_i + qs_i$. So, given $\sigma \in T_{p,q}(r,s)$, we can define positive integers $\ell_i = (r_i + qs_i)/p$ and $\ell = (r + qs)/p = \sum_{i=1}^k \ell_i$.

Lemma 8. *If $T_{p,q}(r,s)$ is nonempty, then $\gcd(r_i, s_i, \ell_i) = 1$ for $1 \leq i \leq k$.*

Proof. Fix i between 1 and k . We assume that $\gcd(r_i, s_i, \ell_i) = d > 1$ and derive a contradiction. Set $r' = r_i/d$, $s' = s_i/d$, and $\ell' = \ell_i/d$. Since $r_i + qs_i = \ell_i p$, we have $r' + qs' = \ell' p$.

We claim that there exists a string of $r' + s'$ consecutive symbols in w_i consisting of r' 1's and s' q's. To prove this, we start by factoring the word w_i into d subwords

$$w_i = v_1 v_2 \cdots v_d,$$

where each word v_j has length $r' + s'$. For $1 \leq j \leq d$, let v_j consist of a_j 1's and b_j q's, where $a_j + b_j = r' + s'$. If $a_j = r'$ for any j , then the claim is true. If $a_j > r'$ for all j , then the total number of 1's in w_i is greater than $r'd = r_i$, which is a contradiction. If $a_j < r'$ for all j , then the total number of 1's in w_i is less than $r'd = r_i$, which is a contradiction. So we are reduced to the case where $a_{j_1} > r'$ for some j_1 and $a_{j_2} < r'$ for some j_2 . Clearly, in this case we can choose j_1 and j_2 with $|j_2 - j_1| = 1$. We have (say)

$$\begin{aligned} v_{j_1} &= x_1 x_2 \cdots x_{r'+s'}, \\ v_{j_2} &= v_{j_1+1} = x_{r'+s'+1} \cdots x_{2r'+2s'}. \end{aligned}$$

Define a function $g : \{1, 2, \dots, r'+s'+1\} \rightarrow \mathbb{Z}$ by declaring $g(m)$ to be the number of 1's in the string $x_m x_{m+1} \cdots x_{m+r'+s'-1}$. Then $g(1) = a_{j_1} > r'$ and $g(r'+s'+1) = a_{j_2} < r'$ and $|g(i+1) - g(i)| \leq 1$ for all i . Hence, there must exist some m with $g(m) = r'$. The subword of w_i of length $r' + s'$ beginning with x_m must then contain r' 1's and s' q's. This proves the claim.

By the claim, for some $j \geq 0$ there is a subword

$$w_i(j+1), w_i(j+2), \dots, w_i(j+r'+s')$$

consisting of r' 1's and s' q's. Consider the elements

$$y = \sigma^j(x_i), \quad z = \sigma^{j+r'+s'}(x_i)$$

on the cycle C_i . On one hand, we have $y \neq z$ since $r' + s' = (r_i + s_i)/d$ is less than the length $r_i + s_i$ of C_i . On the other hand, (4) gives

$$z - y \equiv \sum_{m=j+1}^{j+r'+s'} w_i(m) \equiv r' + s'q = \ell'p \equiv 0 \pmod{p}.$$

Since $1 \leq y, z \leq p$, we get $y = z$, a contradiction. \square

We will now precisely characterize the cycles in C . In order to avoid having to keep track of when $z + q \leq p$ in what follows, we introduce the following notation: For $z_1, \dots, z_m \in [p]$ with $m \geq 3$, we write $\overrightarrow{z_1 \cdots z_m}$ if there exists a j with $1 \leq j \leq m$ such that

$$z_j < \cdots < z_m < z_1 < \cdots < z_{j-1}. \quad (5)$$

If we think of $[p]$ being arranged in clockwise order around a circle, then $\overrightarrow{z_1 \cdots z_m}$ amounts to having the clockwise traversal of z_1 to z_m encounter z_i before z_j if and only if $i < j$.

Lemma 9. *Let $z_1, \dots, z_m \in [p]$ and set $\pi(z) = z + q \pmod{p}$. Then*

$$\overrightarrow{z_1 \cdots z_m} \iff \overrightarrow{\pi(z_1) \cdots \pi(z_m)}. \quad (6)$$

Proof. Assume $\overrightarrow{z_1 \cdots z_m}$ and pick j as in (5). Certainly

$$z_j + q < \cdots < z_m + q < z_1 + q < \cdots < z_{j-1} + q. \quad (7)$$

If $z_j + q > p$ or $z_{j-1} + q \leq p$, then we immediately obtain $\overrightarrow{\pi(z_1) \cdots \pi(z_m)}$. Otherwise, there is a minimal t (with respect to the order $j < \cdots < m < 1 < \cdots < j-1$), $t \neq j$, such that $z_t + q > p$. Then the only nontrivial inequality in

$$\pi(z_t) < \cdots < \pi(z_{j-1}) < \pi(z_j) < \cdots < \pi(z_{t-1}) \quad (8)$$

is $\pi(z_{j-1}) < \pi(z_j)$. But this must be true as $z_{j-1} - p \leq 0 < z_j$ implies $\pi(z_{j-1}) = z_{j-1} + q - p < z_j + q = \pi(z_j)$. The other implication of (6) results from the above arguments applied to π^{-1} , which is the map sending z to $z + p - q \pmod{p}$. \square

Lemma 10. *For $\sigma \in T_{p,q}(r, s)$, we must have $r_1 = r_2 = \cdots = r_k$ and $s_1 = s_2 = \cdots = s_k$.*

Proof. Let C_k and C_l be two distinct cycles in $T_{p,q}(r, s)$. For simplicity, we substitute C, C', a, b, a', b' for $C_k, C_l, r_k, s_k, r_l, s_l$, respectively. Write

$$C = (x; v) \text{ where } v = 1^{\alpha_1}q \cdots 1^{\alpha_b}q, x \in [p], \text{ and } \sum_i \alpha_i = a. \quad (9)$$

In traversing the orbit of x under C , we will refer to those z for which $C(z) \equiv z + q \pmod{p}$ as “ q -steps”; “1-steps” are defined analogously.

If b were to be 0, then a would equal p and $C = (1, 2, \dots, p)$. In this scenario, there are no nontrivial cycles disjoint from C . This contradicts our hypothesis. Hence, $b > 0$. Similarly, $b' > 0$. We wish to show that $b' \geq b$. If $b = 1$, there is nothing to prove, so assume furthermore that $b > 1$.

Set $d_1 = x$ and $e_1 = C^{\alpha_1}(x)$. Then, for $2 \leq i \leq b$, we recursively define $d_i = C(e_{i-1})$ and $e_i = C^{\alpha_i}(d_i)$. Note that d_i is the image of the $(i-1)^{\text{st}}$ q -step, and e_i is the i -th q -step.

There exists a unique permutation τ such that $\tau(1) = 1$ and

$$\overrightarrow{d_{\tau(1)}e_{\tau(1)} \cdots d_{\tau(b)}e_{\tau(b)}}. \quad (10)$$

Notice that each $e_{\tau(j)}$ is a q -step of C . Now let z be moved by C' (hence fixed by C). For brevity in what follows, we interpret the indices of e and d , and the arguments of τ , modulo b . Set

$$\begin{aligned} V_{\tau(j)} &= \{y \in [p] : C(y) = y \text{ and } \overrightarrow{e_{\tau(j)}ye_{\tau(j+1)}}\} \\ &= \{y \in [p] : C(y) = y \text{ and } \overrightarrow{d_{\tau(j)}yd_{\tau(j+1)}}\}. \end{aligned}$$

The equality of these two sets is due to the fact that each of the cyclic intervals $\{z : \overrightarrow{d_{\tau(j)}ze_{\tau(j)}}\}$ consists only of points moved by C .

By (10), $z \in V_{\tau(j)}$ for a unique j . If z is a 1-step of C' , then $C'(z) \in V_{\tau(j)}$ also as C and C' are disjoint. If z is a q -step of C' , then $\pi(z) = C'(z)$. So by Lemma 9, since $\overrightarrow{e_{\tau(j)}ze_{\tau(j+1)}}$, we find that $\overrightarrow{d_{\tau(j)+1}C'(z)d_{\tau(j+1)+1}}$. Or, equivalently, that $C'(z) \in V_{\tau(j)+1}$. Iterating this argument, we see that the orbit of z visits $V_{\tau(j)}, V_{\tau(j+1)}, V_{\tau(j+2)}, \dots$ in turn. We conclude that C' has at least b q -steps. Then, by definition, $b' \geq b$. Arguing with the roles of C and C' switched, we find that $b = b'$.

To show that $a = a'$, it suffices to consider the equalities $a + bq = \ell p$ and $a' + bq = \ell' p$. Subtracting, $a - a' = (\ell - \ell')p$. Since $b = b' > 0$, we know that $0 \leq a, a' < p$. So $-p < a - a' < p$. It follows that $a = a'$. \square

Example 11. Set $p = 32$ and $q = 17$. The cycle

$$(8, 9, 10, 11, 28, 13, 14, 15, 32, 1, 2, 3, 4, 21, 22, 23)$$

illustrated in Figure 1 can be written according to the conventions of (9) as

$$(8; 1^3 q q 1^2 q 1^4 q 1^2 q).$$

Notice that $a = 11$ and $b = 5$. The permutation τ obtained by reading the indices of the V_j clockwise starting with V_1 is written in one-line notation as $\{1, 3, 5, 2, 4\}$. The values of the d_j and e_j are not illustrated in the figure, but we mention, for example, that $d_3 = 21$ and $e_3 = 23$. We have also shown how, for some potential C' , that $C'(6) \in \{y : \overrightarrow{e_{\tau(5)}ye_{\tau(1)}}\}$ (as 6 is a 1-step for C'), but that $C'(7)$ is clearly forced to be in $V_{\tau(5)+1} = V_{4+1} = V_5$.

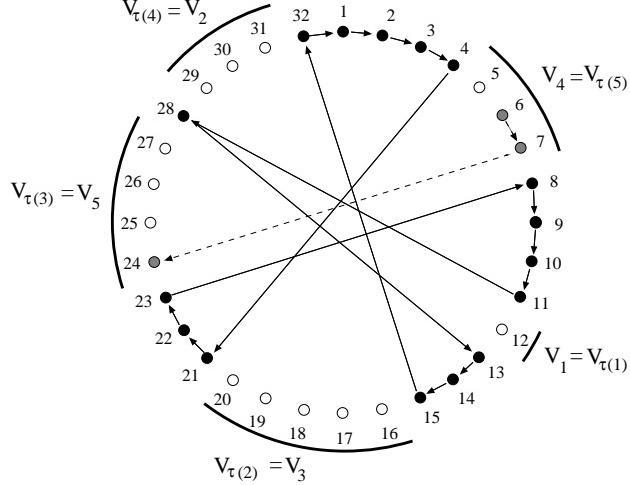


Figure 1: Illustration for Example 11

Lemma 12. *If $\sigma \in T_{p,q}(r,s)$, we must have $k = \gcd(r,s,\ell)$, $r_i = r/k$ for all i , and $s_i = s/k$ for all i . Thus, the cycle structure of all elements of $T_{p,q}(r,s)$ is uniquely determined by p , q , r , and s . Also, $\text{sgn}(\sigma) = (-1)^{r+s+\gcd(r,s,\ell)}$.*

Proof. Take any $\sigma \in T_{p,q}(r,s)$. Since $\sum_{i=1}^k r_i = r$ and $\sum_{i=1}^k s_i = s$, Lemma 10 implies that we must have $r_i = r/k$ and $s_i = s/k$ for all i . Then, for each i ,

$$\ell_i = (r_i + s_i q)/p = \frac{(r + sq)/p}{k} = \ell/k.$$

Note that r_i and s_i and (by Lemma 7) ℓ_i are all integers. By Lemma 8, $\gcd(r_i, s_i, \ell_i) = 1$. Therefore

$$k = k \gcd(r_i, s_i, \ell_i) = \gcd(kr_i, ks_i, k\ell_i) = \gcd(r, s, \ell).$$

The last statement of the lemma follows by noting that the sign of σ is the parity of the number of letters in its domain minus the number of cycles in σ , including 1-cycles. There are $p - r - s$ 1-cycles, so

$$\text{sgn}(\sigma) = (-1)^{p-(k+p-r-s)} = (-1)^{r+s+\gcd(r,s,\ell)}.$$

□

We point out the fact that if p is odd then the sign of σ is -1 iff r and s are odd. (Note that Codenotti & Resta [5, Cor. 9] determined the fact that all $\sigma \in T_{p,q}(r,s)$ have the same sign when p is prime.)

4 Construction of elements in $T_{p,q}(r,s)$

Assume $r + sq = \ell p$ and $\gcd(r, s, \ell) = 1$. Consider a lattice path

$$\nu = [\nu_0 = (0,0), \nu_1, \nu_2, \dots, \nu_{r+s} = (r,s)]$$

from $(0,0)$ to (r,s) , where $\nu_i - \nu_{i-1}$ equals $(1,0)$ or $(0,1)$ for $i > 0$. Associate with ν a cycle $(x;v)$ in which v is an $(r+s)$ -tuple in $\{1,q\}^{r+s}$ (having r 1's and s q's) as follows: If $\nu_i - \nu_{i-1} = (1,0)$, then let the i -th entry in v be a 1; if $\nu_i - \nu_{i-1} = (0,1)$, then set the i -th entry in v to be a q . We refer to these cases as “east” and “north” steps, respectively. We aim to show that if ν is chosen appropriately, then $(x;v)$ is a well-defined element of $T_{p,q}(r,s)$ for each $x \in [p]$. It is interesting to note that our construction of ν depends only on r and s .

To determine ν , start by setting $\nu_0 = (0,0)$ as above. Suppose the point $\nu_i = (x_i, y_i)$ is determined. Then set

$$\nu_{i+1} = \begin{cases} \nu_i + (1,0), & \text{if } sx_i \leq ry_i, \\ \nu_i + (0,1), & \text{if } sx_i > ry_i. \end{cases} \quad (11)$$

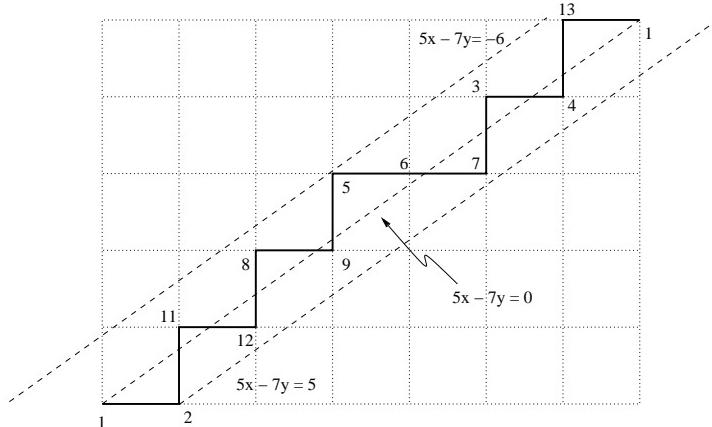


Figure 2: The path ν for $p = 13$, $q = 9$, $r = 7$ and $s = 5$.

In other words, go east if we are weakly above the line $sx - ry = 0$ and go north otherwise. (This is effectively the Freeman approximation used to draw diagonal lines on a computer screen. As such, the word v can also encode the continued fraction expansion for r/s ; see [8].) Figure 2 gives an example of the construction. In the figure, $\nu_0 = (0,0)$ is labeled by $x = 1$. Each successive ν_i is labeled by the label of ν_{i-1} plus either 1 or q according to whether an east or north step, respectively, separates the two vertices. Naturally, these labels are reduced modulo p . Then the label of ν_i is precisely $(x;v)^i(x)$. The pair $(x;v)$ is a well-defined cycle if and only if the only two vertices ν_i with equal labels are ν_0 and ν_{r+s} .

We first bound the number of 1-steps and q -steps that can appear between any two vertices ν_i and ν_j .

Lemma 13. *Determine ν as in (11). Let $0 \leq i, j \leq r+s$ and write $\nu_i = (x_i, y_i)$ and $\nu_j = (x_j, y_j)$. If $b = y_j - y_i$ and $a = x_j - x_i$, then $|as - br| \leq r+s-1$.*

Proof. We claim that $-r < sx_i - ry_i \leq s$ for all points (x_i, y_i) on the path ν . This is true when $i = 0$, since $(x_i, y_i) = (0, 0)$. Assume the claim is true for some i , and consider two cases. First, if $sx_i - ry_i \leq 0$, then $(x_{i+1}, y_{i+1}) = (x_i + 1, y_i)$. In this case, $sx_{i+1} - ry_{i+1} = (sx_i - ry_i) + s$, so the claim is true for $i+1$. Second, if $sx_i - ry_i > 0$, then $(x_{i+1}, y_{i+1}) = (x_i, y_i + 1)$. In this case, $sx_{i+1} - ry_{i+1} = (sx_i - ry_i) - r$, so the claim is true for $i+1$.

Using the claim for the points (x_i, y_i) and $(x_j, y_j) = (x_i + a, y_i + b)$, we get

$$\begin{aligned} -r + 1 &\leq s(x_i + a) - r(y_i + b) \leq s \\ -s &\leq -sx_i + ry_i \leq r - 1. \end{aligned}$$

Adding gives

$$-(r + s - 1) \leq sa - rb \leq r + s - 1,$$

or equivalently $|as - br| \leq r + s - 1$. \square

Lemma 14. *If a, b, r, s, p , and q are integers such that p divides both $a + bq$ and $r + sq$, then $sa - rb = 0$ or $|sa - rb| \geq p$.*

Proof. Pick integers ℓ and m such that $a + bq = pm$ and $r + sq = p\ell$. Then

$$|sa - rb| = |s(a + bq) - b(r + sq)| = |p(sm - b\ell)|.$$

The integer $|sm - b\ell|$ is either 0 or at least 1, which gives the desired result. \square

Theorem 15. *$(x; v)$ is a well-defined cycle with r 1-steps and s q -steps.*

Proof. $(x; v)$ has the requisite number of 1-steps and q -steps by construction. The elements of $[p]$ moved by $(x; v)$ are those of the form $x + x_i + qy_i \pmod{p}$ for $0 \leq i < r+s$. We need only show that these $r+s$ elements are all distinct. If this were not so, choose $i < j$ in the stated range with $x + x_i + qy_i \equiv x + x_j + qy_j \pmod{p}$. Setting $a = x_j - x_i$ and $b = y_j - y_i$ as in Lemma 13, we would then have p dividing $a + bq$; say, $a + bq = mp$. Also, by Lemma 14, either $|sa - rb| = 0$ or $|sa - rb| \geq p$. On the other hand, Lemma 13 gives $|sa - rb| < r+s \leq p$. Together, these force $sa - rb = 0$. Now, $b \neq 0$; otherwise $a = 0$ also, contradicting the fact that $(x_i, y_i) \neq (x_j, y_j)$. So we can write $r/s = a/b$ where $a+b < r+s$. Let $t = \alpha/\beta \in \mathbb{Q}$ such that $r = at$, $s = bt$. Pick α, β such that $\alpha, \beta \geq 1$ and $\gcd(\alpha, \beta) = 1$. Then

$$at + btq = \alpha \left(\frac{a}{\beta} \right) + \alpha \left(\frac{b}{\beta} \right) q = r + sq = \ell p = \alpha \left(\frac{m}{\beta} \right) p. \quad (12)$$

Now, $\beta r = a\alpha$. Since α and β are relatively prime, we conclude that β divides a . Similarly, β divides both b and m . So from (12), α divides r, s , and ℓ . As $a < r$, we must have $\alpha > \beta \geq 1$. This yields a contradiction with our requirement that $\gcd(r, s, \ell) = 1$. \square

We now relax the assumption that $\gcd(r, s, \ell) = 1$. Indeed, suppose this gcd is $k > 1$.

Consider $(x; v)$ where v is determined by the lattice path ν from $(0, 0)$ to $(r/k, s/k)$ constructed in (11). Theorem 15 assures us that $(x; v)$ is a valid cycle.

Theorem 16. *Let $k = \gcd(r, s, \ell)$ and ν be as above and write C_j for $(1 + (j - 1)(q - 1); v)$. Then*

$$\sigma = C_1 C_2 \cdots C_k$$

is well-defined element of $T_{p,q}(r, s)$.

Proof. We already know that each cycle C_j is well-defined; it suffices to check that these cycles are disjoint. The set

$$\{1 + (j - 1)(q - 1) + x_i + qy_i \pmod{p} : 0 \leq i < r/k + s/k, 1 \leq j \leq k\}.$$

consists of those elements moved by C_j . Suppose two such elements are equal mod p , say

$$1 + (j_1 - 1)(q - 1) + x_{i_1} + qy_{i_1} = 1 + (j_2 - 1)(q - 1) + x_{i_2} + qy_{i_2} + pM.$$

We must show that $i_1 = i_2$ and $j_1 = j_2$. Choose labels so that $j_1 \geq j_2$. Set $a = x_{i_2} - x_{i_1}$, $b = y_{i_2} - y_{i_1}$, $r' = r/k$, $s' = s/k$, $\ell' = \ell/k$, and $j = j_1 - j_2$. We then have $0 \leq j \leq k - 1$ and

$$j(q - 1) = a + qb + pM.$$

Set $A = a + j$ and $B = b - j$. Then $p(-M) = A + qB$, so that p divides $A + qB$. Since p also divides $r' + s'q$, Lemma 14 says that $s'A - r'B = 0$ or $|s'A - r'B| \geq p$.

Assume the second alternative occurs. Then

$$|s'a - r'b + j(s' + r')| \geq p.$$

Now Lemma 13 gives

$$|s'a - r'b| < r' + s'.$$

Hence,

$$j(s' + r') \geq |s'a - r'b + j(s' + r')| - |s'a - r'b| > p - (r' + s').$$

This gives $j > \frac{p}{r' + s'} - 1$. But $r + s \leq p$, so that $r' + s' = r/k + s/k \leq p/k$, which implies $k \leq \frac{p}{r' + s'}$. We deduce that $j > k - 1$, contradicting the fact that $0 \leq j \leq k - 1$.

We must therefore have $s'A - r'B = 0$, or $s'a - r'b = -j(s' + r')$. It is still true that $|s'a - r'b| < r' + s'$, so we see that

$$|j(r' + s')| < r' + s'.$$

Since j is an integer and $r' + s' > 0$, we must have $j = 0$ and $j_1 = j_2$. Then $s'a - r'b = 0$ as well. If $a = b = 0$, then $i_1 = i_2$ and we are done. Otherwise, both a and b are nonzero and we get $r'/s' = a/b$ with $a + b < r' + s'$. This contradicts $\gcd(r', s', \ell') = 1$, just as in the proof of Theorem 15. \square

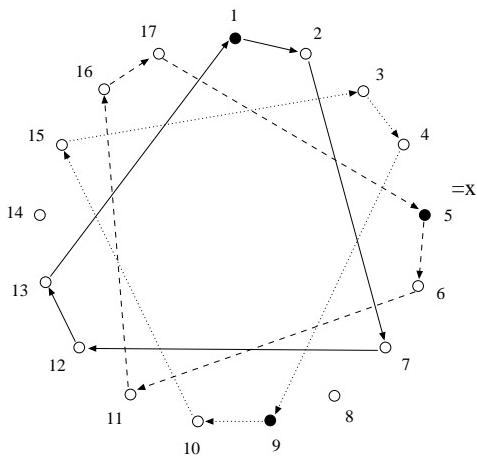


Figure 3: Illustration for Example 17

Example 17. We illustrate the case of $p = 17$, $q = 5$, $r = 6$ and $s = 9$. $r + sq = 6 + 9 \cdot 5 = 51 = 3 \cdot 17$, so $\ell = 3$ and $k = \gcd(r, s, \ell) = 3$. Shown are $C_1 = (1; v)$ (solid), $C_2 = (1 + 4; v)$ (dashed) and $C_3 = (1 + 2 \cdot 4; v)$ (dotted).

Theorem 18. The coefficient $a(r, s)$ in the circulant determinant is zero if p does not divide $r + qs$. Otherwise, this coefficient is nonzero with sign $(-1)^{\gcd(r, s, (r+qs)/p)}$.

Proof. Immediate from all the preceding results.

5 The largest coefficient

We have identified the coefficients of the monomials in $\Phi_{p,q}$ as the numbers of permutations in certain classes. In this section we will obtain two-sided bounds on the size of the largest coefficient.

Consider the *permanent* of the circulant matrix

$$D_{n,a}(x,y) = \text{circ}(1,x,0,\dots,0,y,0,\dots,0),$$

in which the y is the $(q + 1)^{\text{st}}$ entry. Since all of the permutations that contribute to a given monomial in the determinant

$$\Phi_{p,q}(x, y) = \det(\text{circ}(1, -x, 0, \dots, 0, -y, 0, \dots, 0)),$$

have the same sign, it follows that if

$$\Phi_{p,q}(x, y) = \sum_{r,s} a_{p,q}(r, s)x^r y^s,$$

then

$$D_{p,q}(x, y) = \sum_{r,s} |a_{p,q}(r, s)|x^r y^s.$$

Thus $D_{p,q}(1, 1)$ is the sum of the absolute values of the coefficients $a_{p,q}(r, s)$. Let $M(p, q) = \max_{r,s} |a_{p,q}(r, s)|$. Then we have

$$\frac{D_{p,q}(1, 1)}{N(p, q)} \leq M(p, q) \leq D_{p,q}(1, 1),$$

in which $N(p, q)$ is the number of distinct monomials that appear.

We now obtain two-sided estimates for $D_{p,q}(1, 1)$. This is the permanent of a circulant matrix that has three cyclic diagonals of 1's and whose other entries are 0's.

For the upper bound we have the following theorem of Brègman-Minc [3, 9, 10].

Theorem 19 (Brègman, Minc). *Let A be an $n \times n$ 0-1 matrix with r_i 1's in row i , for each $i = 1, 2, \dots, n$. Then the permanent of A satisfies*

$$\text{per}(A) \leq \prod_{i=1}^n (r_i!)^{1/r_i},$$

and the sign of equality holds iff A consists of a sequence of $r_i \times r_i$ blocks of 1's on the main diagonal, with all other entries being 0's.

If we apply this theorem to $D_{p,q}(1, 1)$ we find that

$$M(p, q) \leq 6^{p/3} = (1.817\dots)^p.$$

For the lower bound we have the theorem of Egorychev [7] and van der Waerden.

Theorem 20 (van der Waerden, Egorychev). *Let A be an $n \times n$ matrix whose entries are nonnegative and sum to 1 in every row and column. Then $\text{per}(A) \geq n!/n^n$, with equality iff A is the matrix whose entries are all equal to $1/n$.*

We apply this theorem to $\text{circ}(1, 1, 0, \dots, 0, 1, 0, \dots, 0)/3$. The result is that

$$D_{p,q}(1, 1) \geq \frac{3^p p!}{p^p} \sim \left(\frac{3}{e}\right)^p \sqrt{2\pi e}.$$

Finally since $N(p, q)$, the number of monomials that appear, is at most p^2 , we have proved the following.

Theorem 21. *Fix q . Then the maximum absolute value of the coefficients in the polynomial $\Phi_{p,q}(x, y)$ satisfies*

$$1.1036.. = \frac{3}{e} \leq \liminf_{p \rightarrow \infty} M(p, q)^{1/p} \leq \limsup_{p \rightarrow \infty} M(p, q)^{1/p} \leq 6^{1/3} = 1.817...$$

In particular, the largest coefficient grows exponentially with p .

Acknowledgment: The authors thank John D'Angelo for useful discussions involving this problem.

References

- [1] John P. D'Angelo, Invariant holomorphic mappings, *J. Geometric Analysis* **6** (1996), 163–179.
- [2] John P. D'Angelo, Number-theoretic properties of certain CR mappings, *preprint*, 2003.
- [3] L. M. Brègman, Certain properties of nonnegative matrices and their permanents, (Russian) *Dokl. Akad. Nauk SSSR* **211** (1973), 27–30.
- [4] B. Codenotti, V. Crespi, and G. Resta, On the permanent of certain (0, 1) Toeplitz matrices, *Lin. Alg. Appl.* **267** (1997), 65–100.
- [5] B. Codenotti and G. Resta, Computation of sparse circulant permanents via determinants, *Lin. Alg. Appl.* **355** (2002), 15–34.
- [6] Philip J. Davis, Circulant matrices, A Wiley-Interscience Publication, John Wiley & Sons, New York-Chichester-Brisbane, 1979.
- [7] G. P. Egorychev, Reshenie problemy van-der-Wardena dlja permanentov, Inst. Fiziki im. L. V. Kirenskogo, USSR Akad. Sci., Siberian branch, preprint IFSO-13M, Krasnojarsk, 1980.
- [8] M. McIlroy, “Number theory in computer graphics” in The unreasonable effectiveness of number theory (Orono, ME), *Proc. Sympos. Appl. Math.* **46** (1992), 105–121.
- [9] H. Minc, Upper bounds for permanents of (0, 1)-matrices, *Bull. Amer. Math. Soc.* **69** (1963), 789–791.
- [10] A. Schrijver, A short proof of Minc's conjecture, *J. Combinatorial Theory Ser. A* **25** (1978), no. 1, 80–83.